

$$\left\{ \begin{matrix} \{x^{(1)}_t\}_{t=1}^T \\ \vdots \\ \{x^{(n)}_t\}_{t=1}^T \end{matrix} \right\}, \quad \left\{ \begin{matrix} \{y^{(1)}_t\}_{t=1}^T \\ \vdots \\ \{y^{(n)}_t\}_{t=1}^T \end{matrix} \right\}$$

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